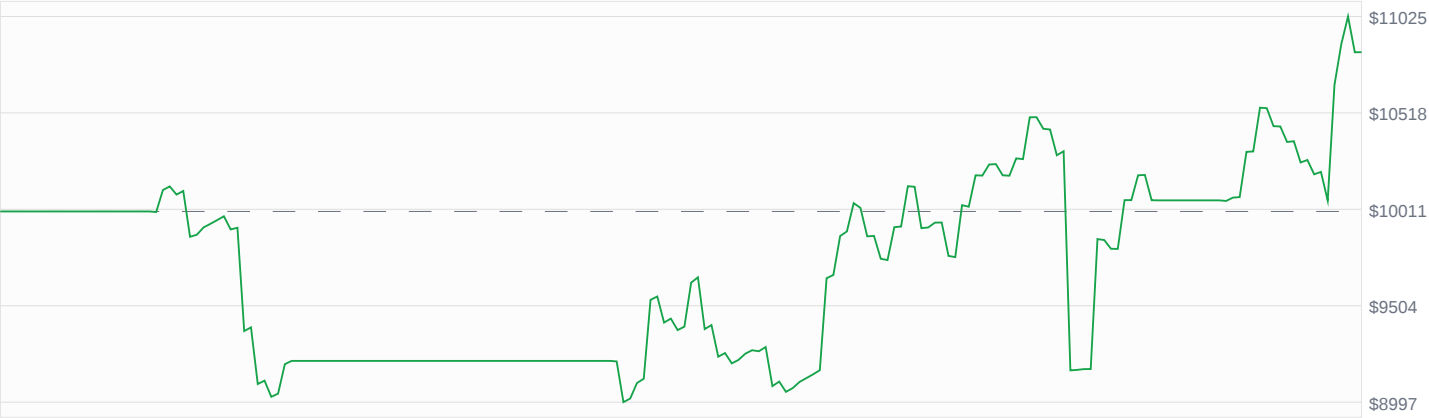




Backtest #55624 · DHR · DHR · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.34%	0.55	66.7%	-12.08%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Bollinger Squeeze strategy on DHR showed a positive ROI of 8.34% and a 66.7% win rate, but the Sharpe ratio of 0.55 indicates weak risk-adjusted returns for a quantitative approach. With only three trades executed, the statistical significance is critically low, rendering the 12.08% maximum drawdown unreliable for live deployment confidence. The sample size is insufficient to validate the edge, as the results could easily be noise rather than a replicable pattern. Before considering live allocation, a longer backtest period or a larger dataset is required to assess strategy robustness effectively.

ADDITIONAL METRICS

CAGR	8.34%
Sortino Ratio	0.38
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10837.59